

Enhanced graph-learning schemes driven by similar distributions of motifs

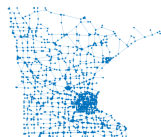
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- | Graph-based methods are a popular option to process contemporary data
 -) Graph topology useful to model underlying irregular structure
 -) The **graph topology is unknown** in many relevant applications

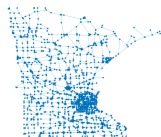


Road network

Social network

Home automation network

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- | **Graph learning**: estimates the graph topology from nodal observations
 -) Properties of the signals depend on the topology

- | Graph learning is a well-studied problem with many different approaches
 -) Assuming different relation between the graph and the data
 -) Smoothness, Gaussianity, stationarity [Dong16][Friedman08][Segarra17]

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- | **Limitation:** focus placed on the model relating graphs and signals
 -) Prior **graph structural information** is rarely considered
- | Works starting to pay attention to this problem
 -) Joint network inference [Navarro24]
 -) Spectral Laplacian constraints [Kumar19]
 -) Graphon-based method [Roddenberry21]

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- | **Contribution:** exploit **motif density** information when learning a graph
 -) Assuming observed signals are **Gaussian**

- | Graph $G = (V; E)$ with N nodes and adjacency \mathbf{A}
 -) A_{ij} = Proximity between i and j
- | Define a signal $\mathbf{x} \in \mathbb{R}^N$ on top of the graph
 -) x_i = Signal value at node i
- | Associated with G is the graph-shift operator $\mathbf{S} \in \mathbb{R}^{N \times N}$ (e.g. \mathbf{A} , \mathbf{L})
 -) $S_{ij} \neq 0$ if $i=j$ or $(i; j) \in E$ (local structure in G)
 -) Diagonalized as $\mathbf{S} = \mathbf{V} \text{diag}(\lambda) \mathbf{V}^{-1}$

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- | **Motifs** are subgraphs with a specific pattern (e.g., star graph, triangle)
 -) **Density of motifs** measures the frequency with which a motif appears

- | Knowing the **true motifs distribution** of G is useful but unrealistic
- | Assume access to a **reference graph** \mathcal{G} with a **similar motif distribution**
 -) Learn G with a similar distribution to that of \mathcal{G}
 -) Similar assumption to joint graph learning methods

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Why density of motifs?

- | The density of motifs can be computed **locally**
 -) Allows comparing graphs of **different sizes**
 -) It can be **approximated from a subgraph** of \mathcal{G}
- | Requiring similar motifs is **laxer assumption** than similar support

Problem statement

- | Let \mathbf{S} be the GSO of the unknown graph G
- | Given M graph signals $\mathbf{X} := [\mathbf{x}^{(1)}; \dots; \mathbf{x}^{(M)}] \in \mathbb{R}^{N \times M}$
 -) Sampled from a Gaussian distribution $\mathbf{x}^{(m)} \sim \mathcal{N}(\mathbf{0}; \mathbf{S}^{-1})$
- | Given a reference graph \hat{G} with eigenvalues $\tilde{\lambda}$
 -) With a similar density of motifs to that of the sought graph
- | **Goal:** find the maximum likelihood estimator $\hat{\mathbf{S}}$

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Challenges

- | How to tractably compare densities of motifs of two graphs?
- | How to incorporate motif information into the MLE?
 -) Optimization problem will most likely be non-convex

- | Computing the density of motifs of a graph is a **combinatorial task**
- | Consider evaluating a **test function** $g(\lambda)$ over the spectral distribution

$$c_g(\lambda) = \int_{\lambda} g(\lambda) d\mu(\lambda) = \frac{1}{N} \sum_{i=1}^N g(\lambda_i)$$

-) With empirical spectral density function

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Theorem

Let G and \tilde{G} be two graphs such that the distance between their densities of motifs is upper-bounded by ϵ . Then

$$|c_g(\cdot) - c_g(\tilde{\cdot})| \leq \epsilon$$

- | Similar densities of motifs render **similar values** when evaluating $c_g(\cdot)$
 -) Enables **easy integration** into an optimization problem
 -) **Less expressive** than motive densities in describing the structure

- | We have a tractable approach to harnessing information about motif density
 -) Evaluating a **test function** over the spectrum of \mathbf{S} and \mathcal{S}

- | The constrained maximum likelihood estimator is given by

$$\min_{\mathbf{S}, \mathbf{V};} \text{tr}(\hat{\mathbf{C}}\mathbf{S}) - \log \det(\text{diag}(\cdot)) + \|\mathbf{K}\mathbf{S}\mathbf{K}\|_1 + \frac{1}{2}\|\mathbf{K}\mathbf{S} - \mathbf{V}\text{diag}(\cdot)\mathbf{V}^T\|_F^2$$

$$\text{s.t. : } \|\mathbf{c}_g(\cdot) - \mathbf{c}_g(\tilde{\cdot})\|_j \leq \epsilon; \mathbf{S} \in \mathcal{S}; \mathbf{V}^T\mathbf{V} = \mathbf{I};$$

-) **Similarity constraint** stems from similar motifs of G and \tilde{G}
-) $\mathbf{c}_g(\tilde{\cdot})$ is a constant obtained from \mathcal{S}
-) Spectrum of \mathbf{S} is **close** to the one satisfying similarity constraint

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- | The constrained maximum likelihood estimator is given by

$$\min_{\mathbf{S}; \mathbf{V}} \text{tr}(\hat{\mathbf{C}}\mathbf{S}) - \log \det(\text{diag}(\hat{\mathbf{C}})) + \|\mathbf{S}\|_{k_1} + \frac{1}{2} \|\mathbf{S} - \mathbf{V} \text{diag}(\hat{\mathbf{C}}) \mathbf{V}^T\|_F^2$$

$$\text{s.t.} : \quad j \in \mathcal{C}_g(\hat{\mathbf{C}}) \implies c_g(\hat{\mathbf{C}})_{jj} = c_g(\hat{\mathbf{C}})_{jj} \quad ; \quad \mathbf{S} \succeq \mathbf{S}; \quad \mathbf{V}^T \mathbf{V} = \mathbf{I};$$

-) **Similarity constraint** stems from similar motifs of G and \hat{G}
 -) $c_g(\hat{\mathbf{C}})$ is a constant obtained from \mathbf{S}
 -) Spectrum of \mathbf{S} is **close** to the one satisfying similarity constraint
- | Solving the resulting **non-convex** optimization problem is non-trivial
 -) Similarity constraint will be non-convex for most test functions
 -) Orthogonality of \mathbf{V} and bilinear terms involving \mathbf{V} and $\hat{\mathbf{C}}$

- | Focus on **concave test functions** g
- | Split constraint into **concave/convex** terms avoiding function composition

$$j c_g(\cdot) - c_g(\tilde{\cdot}) j \quad \Rightarrow \quad c_g(\cdot) - c_g(\tilde{\cdot}) + ; \quad c_g(\cdot) - c_g(\tilde{\cdot})$$

- | Reformulate the optimization problem as

$$\min_{\mathbf{S}, \mathbf{V};} \text{tr}(\hat{\mathbf{C}}\mathbf{S}) - \log \det(\text{diag}(\cdot)) + k\mathbf{S}k_1 + \frac{1}{2}k\mathbf{S} - \mathbf{V}\text{diag}(\cdot)\mathbf{V}^\top k_F^2 + c_g(\cdot)$$

$$\text{s.t.} : c_g(\cdot) - c_g(\tilde{\cdot}) ; \mathbf{S} \succeq \mathbf{S}; \mathbf{V}^\top \mathbf{V} = \mathbf{I};$$

) Convex feasible set yet non-convex objective

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- | Reformulate the optimization problem as

$$\min_{\mathbf{S}, \mathbf{V}} \text{tr}(\hat{\mathbf{C}}\mathbf{S}) - \log \det(\text{diag}(\cdot)) + \|\mathbf{S}\|_k + \frac{1}{2} \|\mathbf{S}\|_F + \|\mathbf{V} \text{diag}(\cdot) \mathbf{V}^\top\|_F^2 + c_g(\cdot)$$

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- | Approximate concave term **minimizing an upper** bound as in MM

$$u(\cdot; \cdot^{(t-1)}) = r c_g(\cdot^{(t-1)})^\top$$

- | Iterative alternating minimization algorithm to avoid biconvexity
 -) Similar to the approach introduced in [Kumar2019]

Step 1: Solved approximately in closed-form

$$\mathbf{S}^{(t+1)} = \underset{\mathbf{S} \in \mathcal{S}}{\operatorname{argmin}} \operatorname{tr}(\hat{\mathbf{C}}\mathbf{S}) + \alpha \|\mathbf{S}\|_1 + \frac{\beta}{2} \|\mathbf{S} - \mathbf{V}^{(t)}\mathbf{\Lambda}^{(t)}\mathbf{V}^{(t)\top}\|_F^2$$

Step 2. Solution given by eigendecomposition of $\mathbf{S}^{(t+1)}$

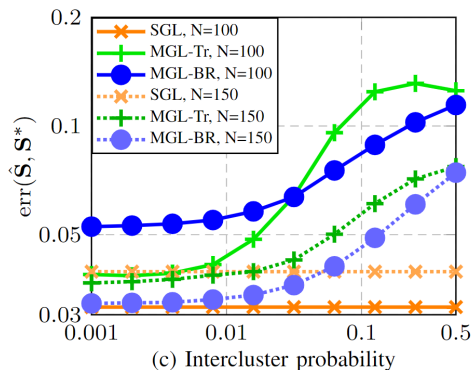
$$\mathbf{V}^{(t+1)} = \underset{\mathbf{V}}{\operatorname{argmin}} \frac{\beta}{2} \|\mathbf{S}^{(t+1)} - \mathbf{V}\mathbf{\Lambda}^{(t)}\mathbf{V}^\top\|_F^2 \quad \text{s.t.} : \quad \mathbf{V}^\top \mathbf{V} = \mathbf{I}$$

Step 3. Solved with over-the-shelf cvx solver

$$\boldsymbol{\lambda}^{(t+1)} = \operatorname{argmin} - \sum_{j=1}^N \log(\lambda_j) + \frac{\beta}{2} \|\boldsymbol{\lambda} - \hat{\boldsymbol{\lambda}}\|_2^2 + \gamma u(\boldsymbol{\lambda}, \boldsymbol{\lambda}^{(t)}) \quad \text{s.t.} : \quad c_g(\boldsymbol{\lambda}) \geq c_g(\tilde{\boldsymbol{\lambda}}) - \delta$$

- | The algorithm is guaranteed to converge to a stationary point
- | Computational complexity of $O(N^3)$

- | Assess the influence of discrepancies between G and \mathcal{G}
 -) G : SBM graph with 100/150 nodes and 5 disconnected communities
 -) Setting tailored to GSL method



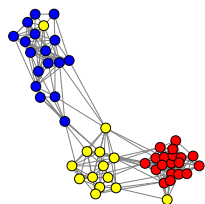
| MGL robust to discrepancies in the intercluster connectivity

-) Information in \mathcal{G} beyond conn. comp.

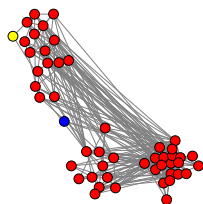
| Error of MGL improves with N

-) $N = 150$ outperforms SGL
-) Similarity constraint more informative for large graphs

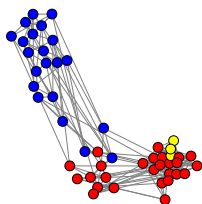
- | Dataset contains votes of the US Senate
 -) Political graph is inferred from senators votes
 -) G is the 115th congress and \mathcal{G} is the 114th
 -) Labels represent ideological representation (Rep, Dem, Mix)
- | First we learn the graph topology using 100 observations
 -) Then use spectral clustering to infer node labels



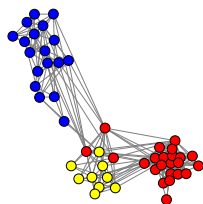
Ground truth



Unc.



SGL



MGL-BR

- | We proposed a tractable approach to leverage graph structural information
 -) Assume access to a reference graph with a similar motif density
 -) Evaluate a test function over the graph spectrum
 -) Relation motif density/test function applicable to other tasks
- | The density of motifs and the similarity constraint can be computed locally
 -) Allows to compare graphs of different sizes
 -) Is less restrictive than other assumptions
- | The MLE with the similarity constraint was a non-convex problem
 -) Proposed convex iterative algorithm with guaranteed convergence

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Future research direction

- | Exploit information about motifs as prior information in other GSP tasks
 -) Settings with hidden variables or imperfect topology knowledge
- | Characterize and design good test functions

- | Paper [Rey23] available at QR



Thank
You

Questions at: samuel.rey.escudero@urjc.es

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